

On indexed families of multifunctions generated by families of functions

JOLANTA OLKO

Abstract. We present some necessary and some sufficient conditions for a family of multifunctions generated by two families of real functions to be a collapsing, an expanding family or an iteration semigroup. Some properties of set-valued iteration groups generated by commuting homeomorphisms not embeddable in an iteration group are given.

Mathematics Subject Classification (2010). Primary 26E25, 39B12; Secondary 26A18, 54C60.

Keywords. Iteration groups, Iteration semigroups, Multifunctions, Functional equations.

1. Introduction

The notion of an iteration semigroup of multifunctions was introduced and studied by Smajdor [15] and then reserched in some classes of multifunctions (see e.g. [10–13, 16–18]). Afterwards Łydzińska [7] and [8] defined more general families of multifunctions the so called collapsing and expanding iteration semigroups and investigated conditions under which such families of a special form (analogous to the fundamental form of continuous iteration semigroups of single-valued functions) are iteration semigroups.

On the other hand Zdun [20], considering commuting homeomorphisms not embeddable in an iteration group, constructed an iteration group of multifunctions playing the role of a universe embedding the commuting homeomorphisms. Following the paper we repeat the construction.

Let f, g be commuting continuous bijections of an open interval I such that, $f(x) < x, g(x) < x$ for $x \in I$. Define $s(f, g) := \inf\{\frac{m}{n} : m, n \in \mathbb{N}, f^n(x) < f^m(x)\}$, which is independent of $x \in I$ (see [6]). We assume that $s(f, g) \notin \mathbb{Q}$, consequently the set $L(f, g) := \{f^n \circ f^{-m}(x) : n, m \in \mathbb{N}\}$ does not depend on $x \in I$ either (cf. [19]). Moreover functions f, g are iteratively incommensurable and according to Theorems 31 and 32 in [20]

$$\begin{aligned} f_-^t &:= \sup\{f^n \circ g^{-m} : n - s(f, g) \cdot m > t, n, m \in \mathbb{N}\}, \quad t \in \mathbb{R} \\ f_+^t &:= \inf\{f^n \circ g^{-m} : n - s(f, g) \cdot m < t, n, m \in \mathbb{N}\}, \quad t \in \mathbb{R}, \end{aligned}$$

are iteration groups of functions generating iteration group

$$F^t(x) = [f_-^t(x), f_+^t(x)], \quad t \in T, x \in I \quad (\text{Z})$$

of multifunctions with nonempty compact convex values.

This is a motivation to study properties of an indexed family of multifunctions $H^t : X \rightarrow cc(X)$

$$H^t(x) := [f^t(x), g^t(x)] \quad \text{for } x \in X, t \in T, \quad (\text{H})$$

generated by families $f^t, g^t : X \rightarrow X$ of single-valued functions. We give some necessary and sufficient conditions for the family (H) to be an iteration semigroup (group) and focus on crucial properties of f_-^t and f_+^t implying the fact that (Z) is an iteration group. Some additional properties of the set-valued iteration group (Z) are given.

2. Preliminaries

Denote by $n(X)$ the family of nonempty subsets of $X \neq \emptyset$, $cc(X)$ the family of compact convex members of $n(X)$.

Given nonempty sets X, Y and a multifunction $F : X \rightarrow 2^Y$ we define the image of a set $A \subset X$ by

$$F(A) := \bigcup_{x \in A} F(x),$$

and the lower and upper inverse images of $B \subset Y$ are respectively

$$F^-(B) := \{x \in X : F(x) \cap B \neq \emptyset\}, \quad F^+(B) := \{x \in X : F(x) \subset B\}.$$

If X, Y are topological spaces, we say that F is lower semicontinuous (upper semicontinuous) if $F^-(U)$ ($F^+(U)$) is open for every open set U . F is continuous if it is both lower and upper semicontinuous (see [2, 3, 5]).

A single-valued function $f : X \rightarrow \mathbb{R}$ on a metric space X is lower semicontinuous if $\liminf_{x \rightarrow x_0} f(x) \geq f(x_0)$, $x_0 \in X$. The function f is upper semicontinuous if $-f$ is lower semicontinuous (cf. Definition A.1.29 and Proposition A.1.30 in [5]).

We will use the abbreviations lsc and usc for lower and upper semicontinuity, respectively.

Remark 2.1. According to Example 2.8 in [5], a multifunction $F : \mathbb{R} \rightarrow cc(\mathbb{R})$ of the form $F(x) = [f(x), g(x)]$, $x \in \mathbb{R}$ is usc (lsc) if and only if f is lsc (usc) and g is usc (lsc).

If $X \subset \mathbb{R}$, Y is a topological space, we say that $F : X \rightarrow 2^Y$ is measurable if $F^-(U)$ is Lebesgue measurable for every open set U (see [2, 3, 5]).

If X, Y, Z are nonempty sets the superposition of multifunctions $F : X \rightarrow 2^Y$ and $G : Y \rightarrow 2^Z$ is defined as follows

$$(G \circ F)(x) = G(F(x)), \quad x \in X.$$

We generalize the notion of collapsing and expanding iteration semigroups in the following way (cf. [7, 8]).

Definition 2.2. Let $(T, +)$ be an additive semigroup, $X \neq \emptyset$. We say that an indexed family $\{F^t : t \in T\}$ of multifunctions $F^t : X \rightarrow 2^X$ is a collapsing family if

$$F^{s+t} \subset F^t \circ F^s \quad \text{for } t, s \in T, \quad (\text{C})$$

it is an expanding family if

$$F^t \circ F^s \subset F^{s+t} \quad \text{for } t, s \in T. \quad (\text{E})$$

The family is an iteration semigroup (an extended iteration semigroup, an iteration group) if (E) and (C) are both valid for $T = (0, +\infty)$ ($T = [0, +\infty)$, \mathbb{R}).

The exponential family of linear continuous multifunctions investigated in [14] is an expanding family. Necessary and sufficient conditions for the family to be an iteration semigroup are given in [13].

We say that a family $\{F^t : t \in T\}$ ($T = (0, +\infty)$, $[0, +\infty)$, \mathbb{R}) is usc (lsc, measurable) if the multifunction $t \mapsto F^t(x)$ is usc (lsc, measurable) for every $x \in X$.

Lemma 2.3. Let $t_0 \in \mathbb{R}$ and let $\{F^t : t \in \mathbb{R}\}$ be an expanding family of multifunctions $F^t : X \rightarrow n(X)$. If $F^{t_0}(x) = \{x\}$ for $x \in X$ then the family $\{F^t : t \in \mathbb{R}\}$ is a single-valued iteration group.

Proof. Fix any $t \in \mathbb{R}$ and $x \in X$. Since $F^{t_0-t}(F^t(x)) \subset F^{t_0}(x) = \{x\}$ and the values of F^t and F^{t_0-t} are nonempty

$$F^{t_0-t}(F^t(x)) = \{x\}.$$

Therefore $F^{t_0-t}(y) = \{x\}$ for every $y \in F^t(x)$. Moreover, taking any $y \in F^t(x) \neq \emptyset$ we obtain

$$\{y\} \subset F^t(x) = F^t(F^{t_0-t}(y)) \subset F^{t_0}(y) = \{y\}.$$

Consequently the values of every F^t are singletons and $F^t \circ F^s = F^{s+t}$ for $t, s \in \mathbb{R}$. \square

For a family $\{F^t : t \in \mathbb{R}\}$ of multifunctions $F^t : X \rightarrow 2^X$ define the multifunction $c_F : X \times X \rightarrow 2^T$ (cf. [15, Definition 3.1] for iteration semigroups) as follows

$$c_F(x, y) := \{t \in T : y \in F^t(x)\}, \quad x, y \in X, \quad (2.1)$$

and denote conditions

- (a) for every $t \in T$ and $x \in X$ there exists $y \in X$ such that $t \in c_F(x, y)$,
- (b) $c_F(x, y) + c_F(y, z) \subset c_F(x, z)$, for $x, y, z \in X$,
- (c) if $x, z \in X$, $t, s \in T$ and $s + t \in c_F(x, z)$,

then there exists $y \in X$ such that $s \in c_F(x, y)$ and $t \in c_F(y, z)$.

Then analogously to the proof of Theorem 3.1 in [15] we get properties of the multifunction c_F .

Lemma 2.4. *Let X be a nonempty set, $\{F^t : t \in T\}$ be a family of multifunctions $F^t : X \rightarrow 2^X$. Then*

- (a) $\iff F^t$ has nonempty values for every $t \in T$,
- (b) $\iff \{F^t : t \in T\}$ is an expanding family,
- (c) $\iff \{F^t : t \in T\}$ is a collapsing family.

Proof. The first statement follows immediately from the definition of c_F .

Now assume (b) holds and take $t, s \in T, x \in X$. If $F^t \circ F^s(x) = \emptyset$ then $F^t \circ F^s(x) \subset F^{s+t}(x)$. If $z \in F^t \circ F^s(x)$ then there exists $y \in F^s(x)$ such that $z \in F^t(y)$ which means $s \in c_F(x, y)$ and $t \in c_F(y, z)$. Thus by (b)

$$s + t \in c_F(x, y) + c_F(y, z) \subset c_F(x, z),$$

which yields $z \in F^{s+t}(x)$.

On the other hand, suppose that $\{F^t : t \in T\}$ is an expanding family and fix $x, y, z \in X$. If one of the sets $c_F(x, y), c_F(y, z)$ is empty, then (b) is fulfilled. In case $s \in c_F(x, y), t \in c_F(y, z)$ we have

$$z \in F^t(y) \subset F^t(F^s(x)) \subset F^{s+t}(x)$$

and consequently $s + t \in c_F(x, z)$.

Assuming that (c) holds, take $s, t \in T$ and $x \in X$. Obviously, in case $F^{s+t}(x) = \emptyset$ we have $F^{s+t}(x) \subset F^t \circ F^s(x)$. If there exists $z \in F^{s+t}(x)$, then $s + t \in c_F(x, z)$ and on account of (c)

$$s \in c_F(x, y), t \in c_F(y, z)$$

for some $y \in X$. Therefore $z \in F^t(y) \subset F^t(F^s(x))$.

Finally assume that $\{F^t : t \in T\}$ is a collapsing family. Then for fixed $x, z \in X, s, t \in T$ such that $s + t \in c_F(x, z)$

$$z \in F^{s+t}(x) \subset F^t \circ F^s(x).$$

Consequently, there exists $y \in X$ such that $z \in F^t(y)$ and $y \in F^s(x)$, hence

$$t \in c_F(y, z), s \in c_F(x, y),$$

which completes the proof. \square

For the convenience of the reader we recall another property of c_F which will be needed in the last section.

Lemma 2.5 (Theorem 3.8, [15]). *Let X be a nonempty set, $\{F^t : t \in T\}$ be an iteration semigroup (an extended iteration semigroup) of multifunctions $F^t : X \rightarrow n(X)$ such that sets $c_F(x, y), x, y \in X$ are closed intervals. Then the functions F^t are of the form*

$$F^t(x) = \{y \in X : \inf c_F(x, y) \leq t \leq \sup c_F(x, y)\}.$$

If X is a linear space we denote by $\text{conv } A$ the convex hull of $A \subset X$, which is the smallest (in the sense of inclusion) convex set containing A .

Let $I = [a, b], J = [c, d] \in cc(\mathbb{R})$. We say that

$$I \preceq J : \Longleftrightarrow a \leq c \text{ and } b \leq d.$$

Definition 2.6. *Let $X \subset \mathbb{R}$. We say that a multifunction $F : X \rightarrow cc(\mathbb{R})$ is nondecreasing if*

$$F(x) \preceq F(y) \quad \text{for } x, y \in X \text{ such that } x \leq y.$$

3. Main results

Now assume that $(T, +)$ is an additive semigroup, $X \subset \mathbb{R}$ and $f^t, g^t : X \rightarrow X$. We investigate relationships between properties of the family (H) and the following conditions:

$$f^t \leq g^t \quad \text{for every } t \in T, \tag{H1}$$

$$f^t, g^t \quad \text{are nondecreasing for every } t \in T, \tag{N}$$

$$f^t \circ f^s \geq f^{s+t}, \quad g^t \circ g^s \leq g^{s+t} \quad \text{for every } t, s \in T, \tag{E1}$$

$$f^t \circ f^s \leq f^{s+t}, \quad g^t \circ g^s \geq g^{s+t} \quad \text{for every } t, s \in T. \tag{C1}$$

Families of functions satisfying (H1) generate a family of the form (H) and vice versa a family $\{H^t : t \in T\}$ of multifunctions $H^t : X \rightarrow cc(X)$ generates two families of single-valued functions $\{f^t : t \in T\}, \{g^t : t \in T\}$ satisfying (H1).

Remark 3.1. *The family (H) consists of nondecreasing multifunctions iff (N) is valid.*

Proposition 3.2. *Functions generating an expanding family (H) fulfill (E1).*

Proof. Observe that $f^t(x), g^t(x) \in H^t(x)$ for every $x \in X$ and $t \in T$. Therefore for fixed $x \in X$ and $t, s \in T$

$$f^t(f^s(x)) \in H^t(f^s(x)) \subset H^t(H^s(x)) \subset H^{s+t}(x) = [f^{s+t}(x), g^{s+t}(x)],$$

which implies $(f^t \circ f^s)(x) \geq f^{s+t}(x)$. Analogously

$$g^t(g^s(x)) \in H^t(g^s(x)) \subset H^t(H^s(x)) \subset H^{s+t}(x) = [f^{s+t}(x), g^{s+t}(x)]$$

and finally $(g^t \circ g^s)(x) \leq g^{s+t}(x)$. \square

Proposition 3.3. *Functions generating a collapsing family (H) of nondecreasing multifunctions fulfill (C1).*

Proof. Let $x \in X, t, s \in T$. Since

$$f^{s+t}(x), g^{s+t}(x) \in H^{s+t}(x) \subset H^t(H^s(x)),$$

there exist $y, z \in H^s(x) = [f^s(x), g^s(x)]$ such that

$$f^{s+t}(x) \in H^t(y) = [f^t(y), g^t(y)] \text{ and } g^{s+t}(x) \in H^t(z) = [f^t(z), g^t(z)].$$

Therefore by the monotonicity of f^t and g^t

$$f^t(f^s(x)) \leq f^t(y) \leq f^{s+t}(x), \quad g^{s+t}(x) \leq g^t(z) \leq g^t(g^s(x)).$$

\square

According to Remark 3.1, a collapsing family (H) of nondecreasing multifunctions fulfills (N) which is essential for the validity of the above proposition, as is shown in the following examples.

Example 1. Let $T = \mathbb{R}, I = [0, 1]$, (H) be generated by functions $f^t(x) = \begin{cases} \frac{1}{2} & \text{for } x \in [0, \frac{1}{2}] \\ 0 & \text{for } x \in (\frac{1}{2}, 1] \end{cases}, g^t(x) = \begin{cases} \frac{1}{2} & \text{for } x \in [0, \frac{1}{2}] \\ 1 & \text{for } x \in (\frac{1}{2}, 1] \end{cases}, t \in T$. Since f^t are not nondecreasing, the condition (N) is not satisfied and neither is (C1), although (H) is a collapsing family.

Example 2. Let $T = [1, +\infty), I = [0, +\infty)$, (H) be generated by functions $f^t \equiv 0, g^t(x) = \begin{cases} 1 - \frac{1}{t}x & \text{for } x \leq t \\ 0 & \text{for } x > t \end{cases}, t \in T$. Since g^t are not nondecreasing, the condition (N) is not satisfied. Observe that $H^s(0) = [0, 1]$ and $0 \in H^s(x)$ for every $x \in [0, +\infty), s \in T$, therefore

$$H^t(H^s(x)) = [0, 1] \supset H^{s+t}(x) \quad \text{for } t \in T$$

and consequently (H) is a collapsing family. On the other hand (C1) is not valid, since

$$g^t \left(g^1 \left(\frac{1}{2} \right) \right) = 1 - \frac{1}{2t} < 1 - \frac{1}{2(t+1)} = g^{t+1} \left(\frac{1}{2} \right).$$

Corollary 3.4. *If a family (H) of nondecreasing multifunctions fulfills*

$$H^{s+t} = H^t \circ H^s \quad \text{for } t, s \in T \tag{3.1}$$

then (H1)–(C1) are satisfied.

Proposition 3.5. *If (H1)–(E1) are valid, then (H) is an expanding family.*

Proof. Take any $x \in X, t, s \in T$ and $y \in H^t \circ H^s(x)$. Then there exists $z \in H^s(x)$ such that

$$y \in H^t(z) = [f^t(z), g^t(z)]. \quad (3.2)$$

Since $f^s(x) \leq z \leq g^s(x)$, by our assumptions we have

$$f^{s+t}(x) \leq f^t(f^s(x)) \leq f^t(z) \leq g^t(z) \leq g^t(g^s(x)) \leq g^{s+t}(x),$$

which with (3.2) yields $y \in H^{s+t}(x)$ and completes the proof. \square

The following examples show that the assumption on the monotonicity of functions generating (H) is essential.

Example 3. Let $T = \mathbb{R}, I = [0, 1]$, (H) be generated by functions $f^t \equiv 0, g^t(x) = \begin{cases} 1-x & \text{for } x \in [0, \frac{1}{2}] \\ x & \text{for } x \in (\frac{1}{2}, 1] \end{cases}, t \in T$ satisfying only (H1) and (E1) (g^t are not nondecreasing). Since $0 \in H^s(\frac{1}{2})$ for $s \in T$ and

$$H^{t+s}\left(\frac{1}{2}\right) = \left[0, \frac{1}{2}\right] \subset [0, 1] = H^t(0) \subset \bigcup_{y \in H^s(\frac{1}{2})} H^t(y) = H^t \circ H^s\left(\frac{1}{2}\right), \quad t \in T$$

(H) is not expanding.

Example 4. Let $T = [1, +\infty), I = [0, 1]$, (H) be generated by functions $f^t(x) = 0, x \in [0, 1], g^t(x) = \begin{cases} 1 & \text{for } x \in [0, \frac{1}{2}] \\ 1 - \frac{1}{t} & \text{for } x \in (\frac{1}{2}, 1] \end{cases}, t \in T$ satisfying (H1) and (E1). Observe that g^t are not nondecreasing (the condition (N) is not fulfilled). On the other hand $0 \in H^s(x)$ for every $x \in [0, 1]$ and $s \in T$, therefore $H^t(H^s(x)) = [0, 1]$ for $t \in T$. Consequently (H) is not expanding, since $H^t \circ H^s(x)$ is not contained in $H^{s+t}(x) = [0, 1 - \frac{1}{s+t}]$ for all $x > \frac{1}{2}$.

Combining Lemma 2.3 and Proposition 3.5 we get the following corollary.

Corollary 3.6. If (H1)–(E1) are valid with $T = \mathbb{R}$ and additionally $f^{t_0} = g^{t_0} = id$ for some $t_0 \in \mathbb{R}$, then the family (H) is a single-valued iteration group.

The family (H) generated by nondecreasing functions fulfilling (C1) need not be collapsing, as is shown in the following example.

Example 5. Let $T = [2, +\infty), I = [0, 1]$, let (H) be generated by nondecreasing functions $f^t(x) = \begin{cases} 0 & \text{for } x \in [0, \frac{1}{2}] \\ \frac{1}{t} & \text{for } x \in (\frac{1}{2}, 1] \end{cases}, g^t(x) = \begin{cases} 0 & \text{for } x \in [0, \frac{1}{2}] \\ 1 & \text{for } x \in (\frac{1}{2}, 1] \end{cases}, t \in T$ satisfying (H1) and (C1). Then (H) is not collapsing, since

$$H^t(H^s(1)) = \{0\} \cup \left[\frac{1}{t}, 1\right] \quad \text{and} \quad H^{s+t}(1) = \left[\frac{1}{s+t}, 1\right] \quad \text{for all } t, s \geq 2.$$

Proposition 3.7. If (H) is a family generated by functions satisfying (C1) and every $H^t, t \in T$ is lsc or usc, then it is a collapsing family.

Proof. Take any $x \in X, t, s \in T$. Observe that by (H1) and (C1)

$$f^t \circ f^s \leq f^{s+t} \leq g^{s+t} \leq g^t \circ g^s.$$

Moreover

$$f^t(f^s(x)) \in H^t(f^s(x)) \subset H^t \circ H^s(x), \quad g^t(g^s(x)) \in H^t(g^s(x)) \subset H^t \circ H^s(x)$$

and therefore

$$\begin{aligned} H^{s+t}(x) &= [f^{s+t}(x), g^{s+t}(x)] \subset [f^t(f^s(x)), g^t(g^s(x))] \\ &= \text{conv}\{f^t(f^s(x)), g^t(g^s(x))\} \subset \text{conv } H^t \circ H^s(x). \end{aligned}$$

Since H^t is usc or lsc and $H^s(x)$ is connected, according to Proposition 2.24 in [5], $H^t \circ H^s(x) = H^t(H^s(x))$ is connected and consequently convex, which completes the proof. \square

Example 6. Functions $f^t(x) = 0, g^t(x) = x^2, x \in [0, 1], t \in T$ fulfill (H1)–(E1) and by Proposition 3.5 the family (H) of nondecreasing multifunctions is expanding. Since (C1) is not satisfied, according to Proposition 3.3 it is not collapsing.

The family defined in the above example is not of the form (A) considered in [9, Theorem].

Example 7. The family (H) generated by functions $f^t(x) = 0, g^t(x) = \sqrt{x}, x \in [0, 1], t \in T$ fulfills the assumptions of Proposition 3.7 and therefore is collapsing. On account of Proposition 3.2 the family is not expanding, since (E1) is not fulfilled.

Propositions 3.5 and 3.7 yield the following corollary.

Corollary 3.8. If (H) is a family generated by functions satisfying (H1)–(C1) and every $H^t, t \in T$ is lsc or usc, then

$$H^t \circ H^s = H^{s+t} \quad \text{for } t, s \in T.$$

Moreover, if $T = \mathbb{R}$ the family (H) is an iteration group of multifunctions, if $T = (0, +\infty)$ it is an iteration semigroup and in the case $T = [0, +\infty)$ this family is an extended iteration semigroup.

4. Applications to a multivalued iteration group generated by commuting functions

Applying our results, we have another proof of the fact that the family (Z) is an iteration group of multifunctions. Indeed, observe that functions f_-^t, f_+^t are respectively lsc and usc for $t \in \mathbb{R}$ (cf. [20, proof of Lemma 7]) and whence every $F^t = [f_-^t, f_+^t]$ is usc (see Remark 2.1). By Lemma 7, Remark 9 and Lemma 16 in [20], $f_-^t, f_+^t, t \in \mathbb{R}$ satisfy the assumptions of Corollary 3.8 with $T = \mathbb{R}$.

Moreover, according to the properties of functions $t \mapsto f_-^t(x), t \mapsto f_+^t(x), x \in I$ and the following lemma we obtain the measurability of the iteration group (Z), which is particularly interesting in case $\text{Int } L(f, g) = \emptyset$ (see [19, 20]).

Lemma 4.1. *Let $I \subset \mathbb{R}$ be an open interval. If $f : I \rightarrow \mathbb{R}$ is nonincreasing and right(left)-hand side continuous then it is lsc (usc).*

Proof. Assume that f is nonincreasing and right-hand side continuous and fix $x_0 \in I$. By the monotonicity of $f, f(x) \geq f(x_0)$ for every $x < x_0$. Therefore $\liminf_{x \rightarrow x_0^-} f(x) \geq f(x_0)$. According to the right-hand side continuity of f , we have $\lim_{x \rightarrow x_0^+} f(x) = f(x_0)$. It follows that $\liminf_{x \rightarrow x_0} f(x) \geq f(x_0)$, hence f is lsc. The proof is similar when f is left-hand side continuous. \square

Remark 4.2. *The iteration group (Z) is usc and therefore measurable.*

Proof. Let $x \in I$. On account of Lemma 11 and Lemma 28 in [20], the function $t \mapsto f_-^t(x)$ is strictly decreasing and right-hand side continuous and therefore lsc, the function $t \mapsto f_+^t(x)$ is strictly decreasing and left-hand side continuous, consequently usc on I (see Lemma 4.1). According to Remark 2.1 the multifunction $t \mapsto F^t(x) = [f_-^t(x), f_+^t(x)]$ is usc, finally by Proposition 8.2.1 in [2] it is measurable. \square

Theorem 4.3. *Let $\{F^t : t \in \mathbb{R}\}$ be the iteration group given by (Z), c_F be the multifunction defined by (2.1). Then*

- (a) c_F is a single-valued function,
- (b) $c_F(x, z) = c_F(x, y) + c_F(y, z)$, for $x, y, z \in I$,
- (c) if $x, z \in I, t, s \in \mathbb{R}$ and $s + t = c_F(x, z)$,
then there exists $y \in I$ such that $s = c_F(x, y)$ and $t = c_F(y, z)$,
- (d) $F^t(x) = \{y \in I : t = c_F(x, y)\}$.

Proof. Fix $x, y \in I$. Combining the conditions (A2) and (A7) of Theorem 38 in [20] there exists exactly one $t \in \mathbb{R}$ such that $y \in F^t(x)$, thus $c_F(x, y)$ is a singleton.

Lemma 2.4 with the fact that c_F is single-valued yield (b) and (c).

Note that $\{F^t : t > 0\}$ and $\{F^{-t} : t \geq 0\}$ are iteration semigroups (the second one is extended). Since $c_F(x, y)$ are closed intervals (as singletons), the condition (d) is a consequence of Lemma 2.5 which completes the proof. \square

The condition (b) means that c_F is a solution of Sincov's functional equation and therefore is of the form $c_F(x, y) = h(y) - h(x)$, where $h : I \rightarrow \mathbb{R}$ is an arbitrary function (see [1, 4]). In this particular case we have more information

on h . Consider the system of Abel equations

$$\begin{cases} \varphi(f(x)) = \varphi(x) + 1 \\ \varphi(g(x)) = \varphi(x) + s(f, g) \end{cases}, \quad x \in I. \quad (4.1)$$

According to Proposition 6 in [20], the system (4.1) has a unique continuous solution (up to an additive constant). The solution is nonincreasing (it is invertible iff $\text{Int } L(f, g) \neq \emptyset$).

Theorem 4.4. *Let $\{F^t : t \in \mathbb{R}\}$ be the iteration group given by (Z), c_F be defined by (2.1), φ be a continuous solution of the system (4.1). Then*

- (i) $c_F(x, y) = \varphi(y) - \varphi(x)$, for $x, y \in I$,
- (ii) c_F is continuous,
- (iii) $c_F(\cdot, y)$ is nondecreasing, $c_F(x, \cdot)$ is nonincreasing for $x, y \in I$,
- (iv) $F^t(x) = \{y \in I : \varphi(y) = \varphi(x) + t\}$ for $x \in I, t \in \mathbb{R}$
- (v) $F^t(x) = \varphi^{-1}(\{\varphi(x) + t\})$ for $x \in I, t \in \mathbb{R}$.

Proof. On account of Remark 33 in [20], φ also satisfies the system of equations

$$\varphi(F^t(x)) = \{\varphi(x) + t\}, \quad t \in \mathbb{R}, \quad x \in I.$$

Therefore taking any $x, y \in I$ and $t = c_F(x, y)$ we have $y \in F^t(x)$ and thus

$$\varphi(y) = \varphi(x) + t = \varphi(x) + c_F(x, y)$$

which yields (i) and (iv).

From (i) and the above mentioned properties of φ we have (ii) and (iii).

It remains to prove (v). Obviously, $F^t(x) \subset \varphi^{-1}(\{\varphi(x) + t\})$. On the other hand, if $y \in \varphi^{-1}(\{\varphi(x) + t\})$, then $\varphi(y) = \varphi(x) + t$. By (i)

$$t = \varphi(y) - \varphi(x) = c_F(x, y)$$

which implies that $y \in F^t(x)$ and the proof is complete. \square

Note that the iteration group (Z) is of the form (v) studied in [8].

Open Access. This article is distributed under the terms of the Creative Commons Attribution License which permits any use, distribution, and reproduction in any medium, provided the original author(s) and the source are credited.

References

- [1] Aczel, J.: Lectures on Functional Equations and their applications. Academic Press, New York (1966)
- [2] Aubin, J.P., Frankowska, H.: Set-Valued Analysis. Birkhauser, Boston (1990)
- [3] Castaing C., Valadier M.: Convex analysis and measurable multifunctions. Lecture Notes in Math., vol. 580. Springer, Berlin (1977)
- [4] Gronau, D.: A remark on Sincov's functional equation. Notices S. Afr. Math. Soc. **31**(1), 1–8 (2000)
- [5] Hu, S., Papageorgiu, N.S.: Handbook of Multivalued Analysis. Vol. I: Theory, Mathematics and Its Applications, vol. 419, Kluwer Academic Publishers, Dordrecht (1977)

- [6] Jarczyk, W., Loskot, K., Zdun, M.C.: Commuting functions and simultaneous Abel Equations. *Ann. Polon. Math.* **60**(2), 119–135 (1994)
- [7] Łydzzińska, G.: On collapsing iteration semigroups of set-valued functions. *Publ. Math. Debrecen* **64**(3–4), 285–298 (2004)
- [8] Łydzzińska, G.: On expanding iteration semigroups of set-valued functions. *Mathematica Pannonica* **15**(1), 55–64 (2004)
- [9] Łydzzińska, G.: Iteration families for which expansions implies collapse. *Aequationes Math.* **70**, 247–253 (2005)
- [10] Olko, J.: Semigroups of set-valued functions. *Publ. Math. Debrecen* **51**(1–2), 81–96 (1997)
- [11] Olko, J.: Selections of an iteration semigroup of linear set-valued functions. *Aequationes Math.* **56**(1–2), 157–168 (1998)
- [12] Olko, J.: On semigroups with an infinitesimal operator. *Ann. Polon. Math.* **85**(1), 77–89 (2005)
- [13] Piszczek, M.: On multivalued iteration semigroups. *Aequationes Math.* **81**(1), 97–108 (2011)
- [14] Plewnia, J.: On a family of a set-valued functions. *Publ. Math. Debrecen* **46**, 149–159 (1995)
- [15] Smajdor, A.: Iterations of multi-valued functions. *Prace Naukowe Uniwersytetu Śląskiego w Katowicach*, vol. 759 (1985)
- [16] Smajdor, A.: Semigroups of Jensen set-valued functions. *Results Math.* **26**(3–4), 385–389 (1994)
- [17] Smajdor, A.: Hukuhara’s differentiable iteration semigroups of linear setvalued functions. *Ann. Polon. Math.* **83**(1), 1–10 (2004)
- [18] Smajdor, A.: On concave iteration semigroups of linear set-valued functions. *Aequationes Math.* **75**(1–2), 149–162 (2008)
- [19] Zdun, M.C.: Note on commutable functions. *Aequationes Math.* **36**, 153–164 (1998)
- [20] Zdun, M.C.: On set-valued iteration groups generated by commuting functions. *J. Math. Anal. Appl.* **398**(2), 638–648 (2013)

Jolanta Olko
Institute of Mathematics
Pedagogical University
ul. Podchorążych 2
30-084 Krakow
Poland
e-mail: jolko@up.krakow.pl

Received: February 7, 2013

Revised: September 10, 2013